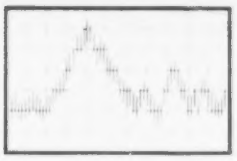
8/12/87 A5040-5A



INTERNATIONAL REPORT

JUNE 1987

© Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

INTERNATIONAL VOLUME & OPEN INTEREST

Contact: Toby Taylor
202-466-5460

	VOLUME JUNE 1986	VOLUME JUNE 1987	OPEN INTEREST JUNE 1986	OPEN INTEREST JUNE 1987
Potatoes	18,134	10,162		
Early Potatoes	415	325		
Cattle	74	29		
Pigmeat	409			
Early Pigs	1	114		
Soyameal	3,993	9,023		
BIFFEX	3,722	7,864		
GAFTA	26,748	27,517	0	0
Ocean Freight Rate Future	3,051	370	4,008	2,715
FNCI		2,074		1,152
INTEX	3,051	2,444	4,008	3,867
Crude Oil				
Gasoil	61,289	63,500		
Heavy Fuel Oil		118		
Gasoline		170		
IPE	61,289	63,788	0	0
Cocoa	67,448	106,967		
Robusta	116,458	76,609		
Sugar (FOB)	63,446	46,849		
LONDON COMMODITY EXCH	247,352	230,425	0	0

	VOLUME JUNE 1986	VOLUME JUNE 1987	OPEN INTEREST JUNE 1986	OPEN INTEREST JUNE 1987
FT Index	9,827	38,640		
Three Mth Pound (1/2M)	66,885	137,303		
Short Gilt	3,129			
Twenty Yr Gilt	218,995	659,159		
Deutschemark	1,340	914		
Eurodollar	82,484	155,565		
Dollar Mark	0			
T-Bond	123,384	137,173		
Sterling Currency	2,582	2,999		
Swiss Franc	35	1,064		
Yen	380	940		
Eurodollar Option	3,162	3,469		
FTSE Option		1,207		
T-Bond Option	5,347	6,308		
Gilt Option	25,230	107,278		
Dollar/Mark Option	104	521		
Pound/Dollar Option	6,835	2,199		
LIFFE	549,719	1,254,739	0	0
3 Month Treasury Bill		13,769		3,477
French Gov't Bond		921,135		91,315
MATIF	0	934,904	0	94,792
Canadian T-Bill Opt.		140		330
Canadian L-T Bonds Opt.	27,587	25,167	14,035	19,231
Gold Option	10,784	34,720	31,226	50,507
MONTREAL EXCHANGE	38,371	60,027	45,261	70,068
U.S. Dollar	1,014	1,441	434	489
Prime Commercial Paper	4,514	123	2,262	132
NZ Crossbred Wool	1,187	530	2,195	1,153
5-yr Govt Stock Futures	4,970	17,133	981	4,864
New Zealand Wheat	181		97	
90 Day Bank Bill		2,989		1,684
Barclays Share Index		10,624		219
NEW ZEALAND FUTURES EXCH	11,866	32,840	5,969	8,541

	VOLUME JUNE 1986	VOLUME JUNE 1987	OPEN INTEREST JUNE 1986	OPEN INTEREST JUNE 1987
Sugar	41,308	48,524	27,005	30,919
Coffee		354		416
Cocoa	204	96	192	315
PARIS FUTURES EXCHANGE	41,512	48,974	27,197	31,650
Eurodollar	32,698	147,925	7,121	13,109
Deutschemark	15,205	9,643	1,078	598
Japanese Yen	8,280	8,062	1,291	803
British Pound		1,323		530
Nikkei Stock Average		48,406		6,583
US T-Bond		387		47
Gold	60	1	10	1
SIMEX	56,243	215,747	9,500	21,671
All Ords. Index	30,756	62,835	4,883	6,975
Bank Bills 90 Day	63,868	155,949	17,828	33,463
US Dollars	5,964	458	1,320	81
Aust T-Bond 10 year	111,775	185,710	14,236	24,822
US T-Bond		31		4,419
Eurodollar		74		26,666
Gold		364		146,960
Greasy Wool	93	2	254	12
Live Cattle (Cash Set)	98	74	122	467
Wool (Cash Set)		75		108
Bank Bill Options	2,627	2,483	3,075	3,434
US Dollar Options	71		51	
Aust 10-Yr Bond Option	8,785	34,382	3,582	11,448
All Ords Options	1,527	14,311	1,200	5,840
SYDNEY FUTURES EXCHANGE	225,564	456,748	46,551	264,695
Canadian T-Bill 91 Day	1,378		360	
Long Canadian Bonds	40		27	
TSE 300 Composite Index	14,957	154	636	4
TSE 300 Spot Index		35		
Warrants				
US Dollar				
Bond Options	4,187	1,405	2,180	1,655
Silver Options	372	2,871	1,251	4,187
TORONTO FUTURES EXCHANGE	20,934	4,465	4,454	5,846

	VOLUME JUNE 1986	VOLUME JUNE 1987	OPEN INTEREST JUNE 1986	OPEN INTEREST JUNE 1987
Alberta Barley				
Wheat	12,219	19,521	3,731	5,035
Oats	1,324	4,278	513	1,417
Thunder Bay Barley	23,177	25,042	8,286	11,389
Rye	8,615	9,102	2,553	3,858
Flax Seed	22,388	27,281	6,487	6,304
Rape Seed	72,055	97,003	17,457	29,409
Gold		20	19	26
Silver	100	7	38	22
WINNIPEG COMMODITY EXCH	139,878	182,254	39,084	57,460
Gold	53,161	119,473	45,810	115,587
Silver	42,601	134,685	37,782	83,512
Platinum	101,873	152,301	55,949	110,465
Rubber	53,161	73,207	45,810	26,575
Cotton Yarn	12,894	207,653	5,358	53,459
Woolen Yarn	568	639	72	152
TOKYO COMM EX INDUSTRY	264,258	687,958	190,781	389,750
American Soybeans	245,072	262,616	120,000	120,725
Chinese Soybeans	14,493	888	6,357	491
Red Beans	222,749	337,234	45,508	85,584
TOKYO GRAIN EXCHANGE	482,314	600,738	171,865	206,800
Yen Gov't Bond	719,434	1,711,381	77,390	142,888
TOKYO STOCK EXCHANGE	719,434	1,711,381	77,390	142,888
Domestic Soybeans	2	2		
Red Beans	26,395	20,025	5,599	7,025
White Beans	2	2		
Potato Starch	2	2		
Imported Soybeans	15,937	8,117	4,326	2,425
HOKKAIDO GRAIN EXCH	42,338	28,148	9,925	9,450

	VOLUME JUNE 1986	VOLUME JUNE 1987	OPEN INTEREST JUNE 1986	OPEN INTEREST JUNE 1987
White Beans				
Red Beans	34,009	31,157	2,870	5,718
Imported Soybeans	26,888	25,933	8,569	8,730
Refined Sugar	283	141	77	
KANMON COMMODITY EXCH	61,180	57,231	11,516	14,448
Red Beans	29,166	42,895	2,887	6,551
Imported Soybeans	28,529	28,302	8,828	9,960
KOBE GRAIN EXCH	57,695	71,197	11,715	16,511
Raw Silk	5,243	20,028	3,891	12,790
KOBE RAW SILK EXCH	5,243	20,028	3,891	12,790
Rubber (RSS3)	97,274	55,787	29,185	16,914
KOBE RUBBER EXCH	97,274	55,787	29,185	16,914
Dried Cocoon	64,547	35,322	29,937	27,946
MAEBASHI DRIED COCOON EX	64,547	35,322	29,937	27,946
Red Beans	59,694	72,263	18,306	30,032
White Beans	138			
Sweet Potato Starch	4	4		
Imported Soybeans	42,395	21,462	19,998	10,559
Refined Sugar	1,197	282	60	
NAGOYA GRAIN & SUGAR EXCH	103,428	94,011	38,364	40,591
Cotton Yarn (40S)	15,785	70,992	5,551	18,698
Staple Fiber Yarn (Dull)	7,066	5,097	1,833	2,150
Wool Yarn	1,165	1,264	491	441
NAGOYA TEXTILE	24,016	77,353	7,875	21,289

	VOLUME JUNE 1986	VOLUME JUNE 1987	OPEN INTEREST JUNE 1986	OPEN INTEREST JUNE 1987
Red Beans	197,312	234,492	46,867	69,824
Imported Soybeans	76,831	56,863	30,358	23,269
OSAKA GRAIN EXCHANGE	274,143	291,355	77,225	93,093
Refined Sugar	575	282	49	
Raw Sugar	50,318	51,810	32,650	58,297
OSAKA SUGAR EXCHANGE	50,893	52,092	32,699	58,297
Staple Fiber Yarn(Bright)	359	275	100	
Staple Fiber Yarn (Dull)	263	385		
Wool Yarn	20,595	56,870	12,170	19,978
Cotton Yarn (20S)	11,901	41,971	7,659	14,831
Cotton Yarn (40S)	7,796	23,655	2,244	7,786
OSAKA TEXTILE	40,914	123,156	22,173	42,595
Refined Sugar	272	280	64	
Raw Sugar	150,087	126,165	127,200	202,283
TOKYO SUGAR EXCHANGE	150,359	126,445	127,264	202,283
Dried Cocoon	93,386	39,791	33,846	28,810
TOYAHASHI DRIED COCOON EX	93,386	39,791	33,846	28,810
Raw Silk	10,019	30,885	6,796	20,069
YOKOHAMA RAW SILK EX	10,019	30,885	6,796	20,069